

PCE Endowment Fund
Net Asset Value
As of the Month Ending
October 31, 2021

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 11,371,697.65
Total Cash and Cash Equivalents	<u>11,371,697.65</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	482,325,148.10
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>482,325,148.10</u>

Broad Domestic Equity

SSgA Russell 3000	382,440,002.76
Total Broad Domestic Equity	<u>382,440,002.76</u>

Global Equity Ex-U.S.

SOA International Equity Pool	228,996,525.30
Total Global Equity Ex-U.S.	<u>228,996,525.30</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	47,964,304.38
Total Real Assets	<u>47,964,304.38</u>

Receivables and Payables

Income Receivable/Payable	(687.75)
Payable To/From	-
Total Receivables and Payables	<u>(687.75)</u>

Total Assets

\$ 1,153,096,990.44

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
October 31, 2021

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ (687.75)	\$ 2,620.18
	<u>(687.75)</u>	<u>2,620.18</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(245,867.31)	(106,525.13)
High Yield (<i>Internally Managed</i>)	-	-
	<u>(245,867.31)</u>	<u>(106,525.13)</u>
Broad Domestic Equity		
SSgA Russell 3000	24,068,421.72	23,550,123.49
	<u>24,068,421.72</u>	<u>23,550,123.49</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	5,348,218.74	(1,557,668.06)
	<u>5,348,218.74</u>	<u>(1,557,668.06)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	3,141,368.20	2,872,804.38
	<u>3,141,368.20</u>	<u>2,872,804.38</u>
Total Investment Income (Loss)	\$ 32,311,453.60	\$ 24,761,354.86
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,120,815,299.12	1,149,165,448.56
Net Contribution (Withdrawal)	(29,762.28)	(20,829,812.98)
Total Assets	<u>\$ 1,153,096,990.44</u>	<u>\$ 1,153,096,990.44</u>